

GS Board Summary
February 14, 2023

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			1	0.00	02/15/2023									
RPGGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	6	0.02	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		8	0.02	02/22/2023	32.924000	4.225000	2:52:42 PM	4.148000			4.225000	4.225000	3.900000	4.225000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		15	0.04	03/01/2023										
RPGGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	22	0.06	03/08/2023	72.646000	4.370000	3:39:03 PM	4.371000			4.400000	4.400000	4.370000	4.370000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		22	0.06	03/08/2023										
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		29	0.08	03/15/2023										
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		36	0.10	03/22/2023										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		43	0.12	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		50	0.14	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		57	0.16	04/12/2023	32.023000	4.200000	3:25:39 PM	4.200000			4.200000	4.200000	4.200000	4.200000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		64	0.18	04/19/2023	64.717000	4.150000	3:52:29 PM	4.219000			4.200000	4.450000	4.150000	4.150000
RPGGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	66	0.18	04/21/2023	13.000000	4.300000	11:33:17 AM	4.300000			4.300000	4.300000	4.300000	4.300000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		71	0.19	04/26/2023	3.200000	4.225000	2:51:30 PM	4.279700			4.400000	4.400000	4.225000	4.225000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		78	0.21	05/03/2023	60.765000	4.250100	2:43:05 PM	4.268000			4.250100	4.270000	4.250100	4.250100
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		85	0.23	05/10/2023	134.716000	4.250500	3:26:56 PM	4.265000			4.250500	4.270000	4.250000	4.250500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		92	0.25	05/17/2023	658.168000	4.232500	3:49:42 PM	4.231900			4.230000	4.290000	4.200000	4.232500
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		99	0.27	05/24/2023	3.030000	4.375000	11:28:09 AM	4.375000			4.375000	4.375000	4.375000	4.375000
RPGGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	104	0.29	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		106	0.29	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		113	0.31	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		120	0.33	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		127	0.35	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		134	0.37	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		141	0.39	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		148	0.41	07/12/2023	181.010000	4.905000	3:54:02 PM	4.907700			4.905000	4.910000	4.905000	4.905000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		155	0.42	07/19/2023	1.624000	4.910000	2:41:23 PM	4.910900			4.925000	4.925000	4.910000	4.910000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		162	0.44	07/26/2023	8.492000	4.910000	3:21:25 PM	4.908600			4.906500	4.910500	4.906500	4.910000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		169	0.46	08/02/2023	24.150000	4.875100	2:07:19 PM	4.875100			4.875100	4.875100	4.875100	4.875100
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		176	0.48	08/09/2023	155.331000	4.950000	3:55:45 PM	4.945900			4.950000	4.950000	4.900000	4.950000
RPGGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	182	0.50	08/15/2023	66.392000	4.910000	3:53:26 PM	4.912500			5.000000	5.000000	4.900000	4.910000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		183	0.50	08/16/2023	768.737000	4.912500	3:51:01 PM	4.919800			4.949000	4.950000	4.900000	4.912500
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		190	0.52	08/23/2023										
RPGGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	208	0.57	09/10/2023	946.965000	5.200000	3:51:15 PM	5.122000			5.105000	5.200000	5.000000	5.200000
RPGGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	251	0.69	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		253	0.69	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		267	0.73	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		274	0.75	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		281	0.77	11/22/2023	1.168000	5.250000	10:05:53 AM	5.250000			5.250000	5.250000	5.250000	5.250000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		288	0.79	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		323	0.88	01/03/2024	1.968000	5.235000	3:34:54 PM	5.250500			5.300000	5.300000	5.235000	5.235000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		330	0.90	01/10/2024	2.463000	5.275000	9:46:33 AM	5.275000			5.275000	5.275000	5.275000	5.275000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		337	0.92	01/17/2024	15.032000	5.300000	3:36:24 PM	5.300100			5.300000	5.301000	5.300000	5.300000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		344	0.94	01/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		351	0.96	01/31/2024	77.130000	5.305000	3:39:07 PM	5.303800			5.300000	5.305500	5.300000	5.305000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		358	0.98	02/07/2024	281.907000	5.300000	3:58:32 PM	5.253400			5.300000	5.305000	5.200000	5.300000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		365	1.00	02/14/2024	603.202000	5.290000	3:51:30 PM	5.284300			5.300000	5.300000	5.275000	5.290000
RPGGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	389	1.07	03/09/2024	37.871000	5.230000	3:29:37 PM	5.248700			5.250000	5.300000	5.225000	5.230000
RPGGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	392	1.07	03/12/2024	259.923000	5.500000	3:20:29 PM	5.284500			5.210000	5.500000	5.100000	5.500000
RPGGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	431	1.18	04/20/2024	7.400000	5.150000	11:05:13 AM	5.150000			5.150000	5.150000	5.150000	5.150000
RPGGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	475	1.30	06/03/2024										
RPGGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	538	1.47	08/05/2024										
RPGGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	553	1.51	08/20/2024	1.100000	5.550000	3:06:36 PM	5.427300			5.325000	5.550000	5.325000	5.550000
RPGGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	611	1.67	10/17/2024	2.000000	5.325000	3:08:20 PM	5.412500			5.500000	5.500000	5.325000	5.325000
RPGGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	636	1.74	11/11/2024										
RPGGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	783	2.14	04/07/2025	50.000000	5.390000	11:08:56 AM	5.390000			5.390000	5.390000	5.390000	5.390000
RPGGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	788	2.16	04/12/2025	20.000000	5.450000	10:40:04 AM	5.450000			5.450000	5.450000	5.450000	5.450000
RPGGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	790	2.16	04/14/2025										
RPGGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	910	2.49	08/12/2025	112.091000	5.550000	3:49:30 PM	5.364300			5.200000	5.750000	5.200000	5.550000
RPGGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	938	2.57	09/09/2025	1.500000	5.325000	10:10:57 AM	5.475000			5.550000	5.550000	5.325000	5.325000

GS Board Summary
February 14, 2023

Global ID	Local ID	Domestic No.	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
RPG8 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	979	2.68	10/20/2025										
RPG8 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,019	2.79	11/29/2025										
RPG8 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,070	2.93	01/19/2026										
RPG8 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,086	2.97	02/04/2026	182.657000	5.600000	3:50:01 PM	5.399900			5.400000	5.600000	5.325000	5.600000
RPG8 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,096	3.00	02/14/2026	40.500000	5.550000	2:22:36 PM	5.525700			5.550000	5.550000	5.500000	5.550000
RPG8 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,149	3.15	04/08/2026	7.020000	5.750000	3:50:32 PM	5.676200			5.630000	5.750000	5.630000	5.750000
RPG8 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,314	3.60	09/20/2026	8.520000	5.750000	3:56:34 PM	5.640000			5.550000	5.800000	5.550000	5.750000
RPG8 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,344	3.68	10/20/2026	1.600000	5.850000	3:51:58 PM	5.756300			5.600000	5.850000	5.600000	5.850000
RPG8 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,392	3.81	12/07/2026										
RPG8 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,476	4.04	03/01/2027										
RPG8 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,479	4.05	03/04/2027	0.360000	5.825000	3:51:01 PM	5.820000			5.815000	5.825000	5.815000	5.825000
RPG8 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,540	4.22	05/04/2027										
RPG8 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,569	4.30	06/02/2027	0.015000	6.200000	11:24:02 AM	6.200000			6.200000	6.200000	6.200000	6.200000
RPG8 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,665	4.56	09/06/2027										
RPG8 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,848	5.06	03/07/2028	125.405000	5.900000	3:50:36 PM	5.962400			5.800000	6.005000	5.800000	5.900000
RPG8 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,863	5.10	03/22/2028	2.300000	5.920000	11:54:16 AM	5.942200			5.950000	5.950000	5.920000	5.920000
RPG8 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,894	5.19	04/22/2028										
RPG8 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,006	5.49	08/12/2028	18.900000	6.150000	3:49:43 PM	6.026900			6.025000	6.150000	6.000000	6.150000
RPG8 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,120	5.80	12/04/2028										
RPG8 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,157	5.91	01/10/2029										
RPG8 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,286	6.26	05/19/2029	54.424000	6.030000	2:42:16 PM	6.037200			6.075000	6.075000	6.000000	6.030000
RPG8 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,433	6.66	10/13/2029	10.793000	6.200000	3:48:05 PM	6.061000			6.050000	6.200000	6.050000	6.200000
RPG8 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,659	7.28	05/27/2030										
RPG8 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,702	7.40	07/09/2030										
RPG8 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,721	7.45	07/28/2030										
RPG8 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,903	7.95	01/26/2031										
RPG8 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,077	8.42	07/19/2031	0.790000	6.275000	3:52:30 PM	6.275000			6.275000	6.275000	6.275000	6.275000
RPG8 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,080	8.43	07/22/2031										
RPG8 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,155	8.64	10/05/2031										
RPG8 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,262	8.93	01/20/2032										
RPG8 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,275	8.97	02/02/2032										
RPG8 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,303	9.04	03/01/2032	3.470000	6.325000	3:53:07 PM	6.218000			6.200000	6.325000	6.200000	6.325000
RPG8 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,417	9.36	06/23/2032	1.200000	6.325000	10:25:26 AM	6.325000			6.325000	6.325000	6.325000	6.325000
RPG8 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,501	9.59	09/15/2032	270.000000	6.300000	2:30:56 PM	6.300000			6.300000	6.300000	6.300000	6.300000
RPG8 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,513	9.62	09/27/2032										
RPG8 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,536	9.68	10/20/2032										
RPG8 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,576	9.79	11/29/2032										
RPG8 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,688	10.10	03/21/2033										
RPG8 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,282	11.72	11/05/2034	2.440000	6.280000	10:31:41 AM	6.280000			6.280000	6.280000	6.280000	6.280000
RPG8 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,611	12.62	09/30/2035	598.300000	6.375000	3:58:05 PM	6.364600			6.350000	6.375000	6.350000	6.375000
RPG8 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,688	12.84	12/16/2035	3.000000	6.280000	11:35:04 AM	6.280000			6.280000	6.280000	6.280000	6.280000
RPG8 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,976	13.62	09/29/2036										
RPG8 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,207	14.26	05/18/2037										
RPG8 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,297	14.50	08/16/2037	0.300000	6.600000	3:20:25 PM	6.600000			6.600000	6.600000	6.600000	6.600000
RPG8 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,366	14.69	10/24/2037	17.940000	6.440000	3:50:43 PM	6.441800			6.550000	6.600000	6.300000	6.440000
RPG8 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,487	15.02	02/22/2038										
RPG8 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,823	15.94	01/24/2039										
RPG8 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,417	17.57	09/09/2040										
RPG8 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,726	18.42	07/15/2041										
RPG8 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,223	19.78	11/24/2042	38.158000	6.620000	3:53:44 PM	6.592400			6.562500	6.620000	6.550000	6.620000